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CALIFORNIA UNIV LOS ANGELES DEPT OF SYSTEM SCIENCE
ARE ALL NON-LINEAR SYSTEMS (APPROX.) BILINEAR, (U)
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AFOSR-TR-77-1151

AF-AFOSR-2492-73

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Are all non-linear systems (approx.) bilinear?

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There is a rumour going around in mathematical system theory circles that all non-linear systems are bilinear or nearly so. This note examines the case for such an assertion and finds it wanting and en passant, offers some comments on the current proliferation of mathematical literature on system theory, in the tradition of one of Mortensen's book reviews.

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Introduction

There is now a large theory of 'bilinear' systems [2] following the initial evangelical work of Mohler [1]. A 'bilinear' system is characterised by a state-equation of the form:

$$\dot{x} = (A + Bu)x$$

with output $v(\cdot)$ (assumed one-dimensional here) given by:

$$v = Cx,$$

where the control $u(\cdot)$ appears "linearly", and is the defining 'bilinear' feature since

$$Bux = B(u,x)$$

where $B(,)$ is a 'bilinear form' in the control and state variables. Such a system has the remarkable property that the 'product' of two bilinear systems is bilinear. In other words let

$$v_1 = C_1 x_1 \quad \dot{x}_1 = (A_1 + B_1 u)x_1$$

$$v_2 = C_2 x_2 \quad \dot{x}_2 = (A_2 + B_2 u)x_2$$

Then

$$v_1 v_2 = (C_1 x_1)(C_2 x_2)$$

can be expressed as:

$$= C_3 x_3$$

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where

$$\dot{x}_3 = (A_3 + B_3 u)x_3.$$

We can clearly take x_1, x_2 to have the same dimensions, and in the trivial case where the dimension is one for all vectors, we have

$$v_1 v_2 = C_1 x_1 x_2 C_2$$

and hence taking

$$x_3 = x_1 x_2$$

and

$$A_3 = A_1 + A_2, B_3 = B_1 + B_2$$

$$C_3 = C_1 C_2$$

we have our bilinear system. Except for a little algebra, the extension to the general case is straightforward. See [3].

There are of course many eminently 'practical' systems which are not bilinear -- here is one example from aerospace: of (planar) rocket flight in a resisting medium (that has been around for many a moon):

$$\dot{h}(t) - v(t) \sin \gamma(t) = 0$$

$$\dot{v}(t) + g \sin \gamma(t) - f_1(h(t), v(t))$$

$$+ f_2(h(t), v(t)) u^2(t) = 0$$

$$v(t) \dot{\gamma}(t) + g \cos \gamma(t) + u(t) = 0$$

where $h(t)$ is a vertical coordinate, $v(t)$ the magnitude of the velocity vector, $\gamma(t)$ the flight angle (inclination of the flight path with respect to the horizon), $u(t)$ the lift, and g the acceleration due to gravity. The lift program $u(t)$ is taken as the control.

Hence it is clearly illusory ("Maya") to claim that all non-linear systems are bilinear even in the "Real World". But they are "nearly" so!, shout the bilinear-enthusiasts. Let us examine the basis for their claim. This would appear to be mainly the work of H. Sussman [3, and M. Fliess see reference therein]. His result is that all non-linear systems can be approximated as closely as we wish by bilinear systems. Sounds good -- until we examine the result in detail, and notice the catch in the 'fine print' (figuratively speaking of course). Let it be made perfectly clear at the outset that as a mathematical result it is absolutely correct. Only the disciples have gone overboard in their 'interpretation'!

Fix the initial state of the non-linear system once and for all at the fixed initial time zero, say. Then we get an input-output map:

$$v(t) = F(t; u(s), 0 \leq s \leq t) \quad t \geq 0$$

Fix a time-interval, finite, $0 \leq t \leq T \leq \infty$ say. Then Sussman's result is given $\epsilon > 0$ we can find a bilinear system

$$\dot{x} = (A + Bu)x$$

$$v_b = Cx$$

such that

$$\sup_{0 \leq t \leq T} |v(t) - v_b(t)| < \epsilon$$

for all bounded inputs (with the same bound) provided (and here is the catch) that the non-linear system has the following "continuity" property [P] with respect to inputs: Let $u_n(\cdot)$ be bounded in $[0, T)$ and let $u_n(\cdot)$ converge weakly to $u(\cdot)$ over $L_2[0, T]$. Then if $v_n(\cdot)$, $v(\cdot)$ denote the corresponding outputs,

$$\sup_{0 \leq t \leq T} |v_n(t) - v(t)| \rightarrow 0.$$

This condition is essential in order to be able to apply the Stone-Weierstrass theorem. On the other hand [H. Fattorini has the credit for this observation] this condition makes the system almost bilinear already! For example, suppose a non-linear system is defined by

$$\dot{x} = f(x, u)$$

$$v = Cx$$

where $f(\cdot, \cdot)$ is say continuous in both variables. Then, the imposed condition [P] will make $f(x, u)$ linear in $u(\cdot)$! This should be fairly familiar to control theorists who have looked at existence theorems or "chattering controls". Thus we can produce a sequence of chattering controls chattering between any two values \bar{u}_1 , \bar{u}_2 say such that $u_n(\cdot)$ converges weakly to any convex combination $\theta \bar{u}_1 + (1 - \theta) \bar{u}_2$. We know that if limit $x_n(t)$ is denoted $x_0(t)$,

$$x_0(t) = \theta \int_0^t f(x_0, \bar{u}_1) ds + (1 - \theta) \int_0^t f(x_0, \bar{u}_2) ds + x(0)$$

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which by assumption must equal:

$$\int_0^t f(x_0, \theta \bar{u}_1 + (1 - \theta) \bar{u}_2) ds + x(0)$$

or,

$$\begin{aligned} f(x_0(t), \bar{u}_1 + (1 - \theta) \bar{u}_2) \\ = \theta f(x_0(t), \bar{u}_1) + (1 - \theta) f(x_0(t), \bar{u}_2). \end{aligned}$$

It is an easy step to deduce from this $f(x,u)$ must be linear in u ! The implication of this is clear. The condition [P] -- whatever the mathematical reason for its inclusion -- makes the non-linear system already bilinear -- or nearly so! Indeed one can impose many other conditions [see [4] for example] which will make the state-equation linear in $u(\cdot)$ and this linearity is of course the crucial assumption concerning the system. More precisely, the Sussman result [3] says that non-linear systems with state equations of the form:

$$\dot{x} = f(x) + g(x)u$$

(with some technical restrictions on $f(\cdot)$ and $g(\cdot)$) can be "approximated" for each fixed initial condition by bilinear systems of the form:

$$\dot{x} = (A + Bu)x$$

This result can hardly be taken to provide the basis for the statement that all non-linear systems are bilinear - or nearly so.

The nature of the approximation offered is also impractical. Take the case $u \equiv 0$; then for the non-linear system output then we can take

any continuous function. Putting $u \equiv 0$ in the bilinear approximation yields a homogeneous linear equation. Thus we are no more and no less than approximating a continuous function by the solution of a linear equation with appropriate initial conditions -- by "exponentials". The approximation of course has little significance for structural questions such as "controllability" etc. And even less for optimal control problems.

Thus whatever the undisputed merits as an "Applied Mathematics" result, it has little to do with what the word "system-approximation" can conjure up in an engineering sense. A mathematical theorem (Stone-Weierstrass) has been applied to yield a result in "system theory" by tacking on mathematical assumptions which all but removed any practical significance from the result. This would appear to be typical of the current proliferation of so-called "mathematical system theory" producing mathematical theorems purporting to be about physical systems. A theory is evolved starting from a "physical motivation" but no attempt is made to close the loop to see whether indeed the theory offers any solution to the problems motivating it. Of course the consolation is that there is always the hope that it may someday, and who knows, to a different more important problem!

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Research supported in part under Grant No. 73-2492, Applied Math Divn.
AFOSR, USAF.

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REPORT DOCUMENTATION PAGE		READ INSTRUCTIONS BEFORE COMPLETING FORM
1. REPORT NUMBER 19 AFOSR-TR-77-1151	2. GOVT ACCESSION NO.	3. RECIPIENT'S CATALOG NUMBER
4. TITLE (and Subtitle) ARE ALL NON-LINEAR SYSTEMS (APPROX.) BILINEAR?	5. TYPE OF REPORT & PERIOD COVERED Interim	
7. AUTHOR(s) A. V. Balakrishnan	6. PERFORMING ORG. REPORT NUMBER [REDACTED]	
9. PERFORMING ORGANIZATION NAME AND ADDRESS University of California, Los Angeles System Science Department Los Angeles, CA 90024	8. CONTRACT OR GRANT NUMBER(s) 15 AF- AFOSR 73-2492-73	
11. CONTROLLING OFFICE NAME AND ADDRESS Air Force Office of Scientific Research (NM) Building 410 Bolling AFB Washington, D. C. 20332	10. PROGRAM ELEMENT, PROJECT, TASK AREA & WORK UNIT NUMBERS 16 61102F 23047A1 17 A1	
14. MONITORING AGENCY NAME & ADDRESS (if different from Controlling Office)	12. REPORT DATE 11 June 1977	
	13. NUMBER OF PAGES 8 (129 p.)	
	15. SECURITY CLASS. (of this Report) UNCLASSIFIED	
	15a. DECLASSIFICATION/DOWNGRADING SCHEDULE	
16. DISTRIBUTION STATEMENT (of this Report) Appr for public release, distribution unlimited.		
17. DISTRIBUTION STATEMENT (of the abstract entered in Block 20, if different from Report)		
18. SUPPLEMENTARY NOTES		
19. KEY WORDS (Continue on reverse side if necessary and identify by block number)		
20. ABSTRACT (Continue on reverse side if necessary and identify by block number) There is a rumour going around in mathematical system theory circles that all non-linear systems are bilinear or nearly so. This note examines the case for such an assertion and finds it wanting and en passant, offers some comments on the current proliferation of mathematical literature on system theory, in the tradition of one of Mortensen's book reviews. 405213 <i>[Signature]</i>		